

Curriculum Vitæ

Edward Avis, Lea Hill, Membury,
Axminster, Devon, EX13 7AQ, U.K.
+44 7920 790 041, ed@membled.com

Born 1978-11-03, British nationality

Education

- 1998–2002 Imperial College London, Computing MEng. First class honours and the departmental prize for excellence. My final year project was implementing a query language for semistructured data; an earlier group project was policy specification for Linux. I took courses in concurrency, semantics, complexity, logic and logic programming, and domain theory, among others.
- 1993–1997 Clifton College, Bristol. At A Level, A grades in Maths, Economics and German; also in AS-level French.

Skills

I have written and maintained code in C and C++ on Unix and Windows; in Java, C#, Perl, Python and Tcl. I have a good knowledge of SQL (Sybase and Oracle dialects) and some database maintenance, particularly replication. I've done a little system administration on both Linux and Windows. I'm familiar with XML and at least some of the tools and libraries used to handle it. I have studied declarative languages like Haskell and Prolog though I've not often used them in anger.

I'm used to supporting our trading systems in day-to-day operation and making system updates safely so that trading is not disrupted. I have supported software and users at all stages of the trading process, from the execution desk to settlement.

I have gathered requirements from customers, and worked with them to review progress and plan the course of a project. I have worked in small (two to six member) development teams and as part of much larger teams.

I have A-Levels in German and Spanish and AS-Level

French, all at grade A. Also GCSE Italian (grade A*) and basic working knowledge of Serbo-Croatian.

Employment

May 2006–present Research analyst at Wadhvani Capital Ltd, a quantitative hedge fund. I support the researchers in the development of new models, providing data and then implementing the models in a live system. I look after the systems as they are running and fix them when things go wrong. Our systems are implemented in C# and Mathematica, with a Microsoft SQL Server database. I have also worked on interfacing to Charles River for sending trades to execution.

Jun 2003–Apr 2006 Back office technology at KBC Financial Products UK Ltd. Part of my job is developing and supporting the back office systems including SWIFT settlement, trade confirmations (fax, email and OASYS) and regulatory reporting via TRAX. Developing an in-house settlement system and migrating from Wilco GLOSS. Our system also handles accounting postings and P&L and we support the accountants as well as operations.

The back-end processes are in C++ or Perl on Linux and Solaris; the main front end is a Windows MFC application. I also supported some Excel/VBA spreadsheets.

The other half of my job was in maintaining the company-wide database of securities, legal entities, credit ratings, compliance information and other reference data. I have written or supported various feeds from external data providers (such as Bloomberg, Reuters, S&P, Moody's), and jobs to synchronize and reconcile the data with trading systems and back office systems.

I worked with database replication using both Sybase and Oracle replication software, as well as in-house Sybase to Oracle replication. I did some database modelling work for convertible bonds and credit ratings.

Jan–Jun 2003 Working at Amadeus Services Ltd (as a contractor) on an airline departure control system in C++ on Unix. I developed a tool in Python to automate C++ code generation

for parsing messages using the EDIFACT EDI standard. This involves knowledge of both Python and C++ (using the STL), and deciding the best interface for the generated code to present.

- Apr–Oct 2001 Six month placement at the ArsDigita London office. In a team of three I developed a community consultation site for a firm of architects, and later I worked on the APLAWS local government project. We used Oracle, including both SQL and PL/SQL packages, with the front-end in Tcl. Later we switched towards Java servlets and J2EE.
- Summer 2000 The Computing Support Group at university. I did systems programming to manage a large, mixed network (Linux, NT, and Mac), fixing faults and customizing Linux for student and staff use.
- Summer 1999 Motivforce (now Skybridge), Brentford. CGI scripting in Perl, improving reliability of existing Web services.
- 1997–1998 Data Connection Limited, Enfield, developing X.500 and LDAP directory software: a directory management tool in C++ using Microsoft's MFC, a schema configuration tool in Java, importing data into the directory using C and Perl, and automated testing with Perl and Java.

Interests

I maintain several free software projects of which the biggest project is XMLTV, a system for managing TV viewing which stores listings in an XML-based format and automates the process of looking for programmes you want to watch. The project has active developers in several countries (and TV listing backends for each country). Other projects include automatically converting between English spelling systems, and extending PNG images to lossy compression; also I have contributed code to the core Perl distribution and to Perl's CPAN archive. You can see more at <http://membled.com/work/apps/>.

I enjoy learning new languages. I'm training in American Kenpo at beginner level. I take bad photographs.

References

On request, please.

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